

DERIVATIVE & TECHNICAL MIRROR

DAILY NEWSLETTER

Market Overview | Nifty Open Interest | Stock Open Interest



MARKET OVERVIEW

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

INDICES
SNAPSHOT

Nifty	01-07-2025	30-06-2025	Change	Change(%)
Spot	25,541.80	25,517.05	24.75	0.10%
Fut	25,638.00	25,614.20	23.8	0.09%
Open Int	1,46,50,200	1,50,90,375	-440175	-2.92%
Implication	SHORT COVERING			
BankNifty	01-07-2025	30-06-2025	Change	Change(%)
Spot	57,459.45	57,312.75	146.7	0.26%
Fut	57,700.00	57,553.60	146.4	0.25%
Open Int	23,57,460	23,11,015	46445	2.01%
Implication	LONG BUILDUP			

NIFTY TECHNICAL VIEW

INDEX	NIFTY	S2	S1	PIVOT	R1	R2
Close Price	25,541.80	25,454.00	25,498.00	25,546.00	25,590.00	25,637.00

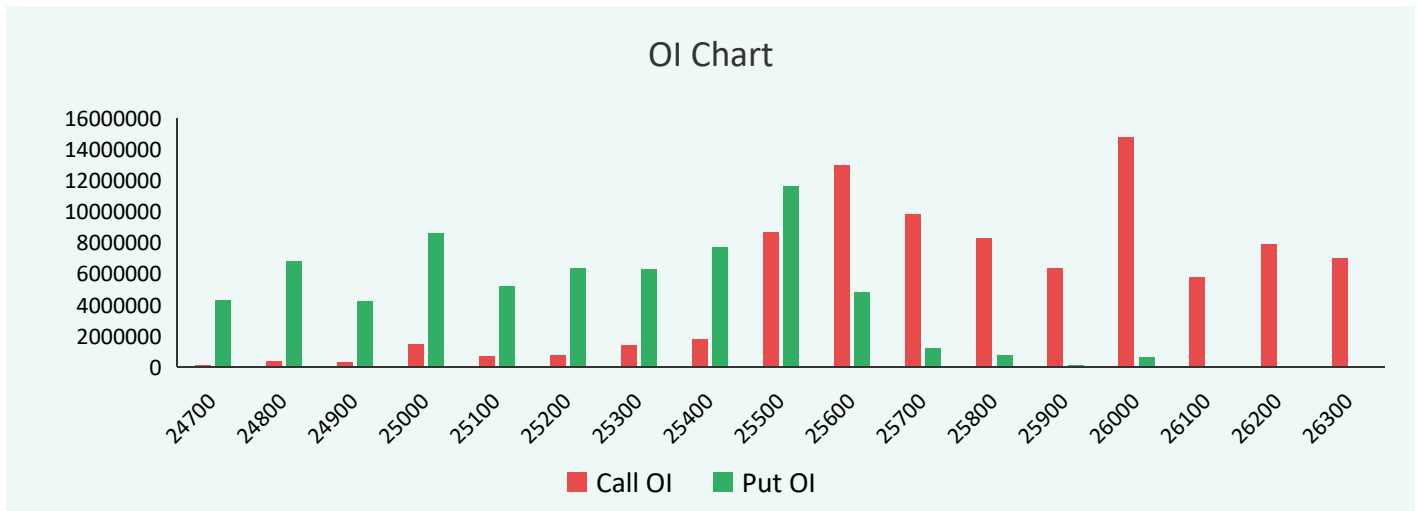
Nifty opened on a flat note and remained in a small range throughout the day. Nifty closed at 25542 with a gain of 25 points. On the daily chart the index has formed a "Doji" candlestick formation indicating indecisiveness amongst market participants regarding the direction. The chart pattern suggests that if Nifty crosses and sustains above 25600 level it would witness buying which would lead the index towards 25700-25750 levels. Important Supports for the day is around 25470 However if index sustains below 25470 then it may witness profit booking which would take the index towards 25400-25350 levels.



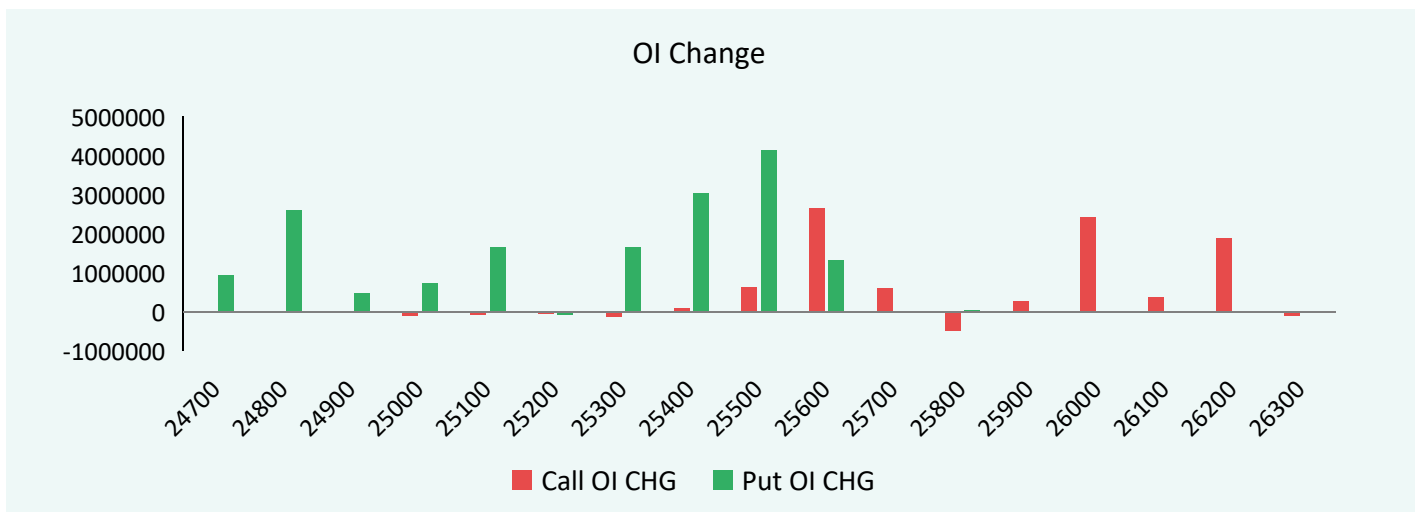
NIFTY OPEN INTEREST

DAILY DERIVATIVE AND TECHNICAL SNAPSHOT

NIFTY OPEN INTEREST : WEEKLY EXPIRY 03 JULY 2025



NIFTY OPEN INTEREST CHANGE : WEEKLY EXPIRY 03 JULY 2025



- India Volatility Index (VIX) changed by -2.01% and settled at 12.52.
- The Nifty Put Call Ratio (PCR) finally stood at 0.74 vs. 0.68 (30/06/2025) for 03 July, 2025 weekly expiry.
- The maximum OI outstanding for Call was at 26000 with 147.64 lacs followed by 25600 with 129.47 Lacs and that for Put was at 25500 with 115.82 lacs followed by 25000 with 85.82 lacs.
- The highest OI Change for Call was at 25600 with 26.49 lacs Increased and that for Put was at 25500 with 41.31 lacs Increased.
- Based on OI actions, we expect Nifty to remain in a range from 25600– 25500 either side breakout will lead the further trend.

TOP 5 - LONG BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
AMBER 31 Jul 2025	7122.5	4.52	209700	34.17	6871.67	7259.67
CGPOWER 31 Jul 2025	687.15	0.18	15192900	25.07	676.67	697.87
BLUESTARCO 31 Jul 2025	1708	4.27	1268150	22.47	1658.73	1735.93
IDEA 31 Jul 2025	7.49	0.13	382999979	21.99	7.37	7.63
NCC 31 Jul 2025	235.15	1.4	15160500	15.23	230.53	238.52

TOP 5 - SHORT BUILDUP

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
360ONE 31 Jul 2025	1185.2	-1.36	893000	66.92	1170.93	1205.43
PGEL 31 Jul 2025	731.9	-3.68	2508100	45.77	717.13	753.33
KFINTECH 31 Jul 2025	1340	-1.25	536850	22.86	1332.27	1353.57
DIXON 31 Jul 2025	14738	-2.04	1972450	15.82	14466.00	14959.00
MANKIND 31 Jul 2025	2296.9	-1.63	990000	13.2	2257.50	2350.10

TOP 5 - SHORT COVERING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
RBLBANK 31 Jul 2025	260.5	4.38	88671400	-3.34	252.16	265.05
UPL 31 Jul 2025	666.65	1.08	29784255	-2.9	657.58	673.48
BALKRISIND 31 Jul 2025	2490	1.2	2230800	-1.1	2459.23	2507.63
BSOFT 31 Jul 2025	437.15	1.17	11291800	-1.07	431.82	440.17
HAL 31 Jul 2025	4942.1	0.86	9106200	-0.98	4901.07	4985.27

TOP 5 - LONG UNWINDING

SECURITIES	LTP	CHANGE(%)	OI	OI CHANGE (%)	INTRADAY - RANGE	
					SUPPORT	RESISTANCE
UNOMINDA 31 Jul 2025	1085.5	-2	3560150	-5.07	1075.50	1102.10
ATGL 31 Jul 2025	669.35	-1.38	4466875	-2.59	661.42	682.12
ADANIENSOL 31 Jul 2025	877.1	-1.19	18077175	-1.12	868.83	891.18
ADANIPORTS 31 Jul 2025	1451	-0.27	23210875	-0.29	1443.43	1462.13
ADANIGREEN 31 Jul 2025	1024.3	-0.55	16819800	-0.28	1009.47	1040.57

Used Terminology :-

• India VIX

India Volatility Index measures the volatility of NIFTY 50 for next 30 calendar days. It is calculated based on the buy sell price of nifty 50 options. Higher the India VIX, higher the expected volatility and vice-versa.

• PCR Ratio

The ratio of put trading volume divided by the call trading volume. For example, a put/call ratio of 0.74 means that for every 100 calls bought, 74 puts were bought. The PCR around 0.60-0.70 is oversold zone and PCR around 1.70-1.80 is overbought zone as per the historical data.

• Open Interest

Open interest(OI) is the total number of outstanding contracts that are held by market participants at the end of each day.

RESEARCH TEAM

Kiran Jani Research head (Technical)		Vaishali Patel Sr.Research Analyst (Technical)	
Ashish Maurya Jr.Research Analyst (Technical)	Bhargav Rangrej Jr.Research Analyst (Technical)	Maan Thakkar Jr.Research Analyst (Technical)	Saikumar Kokkula Jr.Research Analyst (Technical)

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CONTACT US



JAINAM HOUSE
Nr. Shardayatan School, Kargil Chowk, New Passport
Office Road, Piplod, Surat -7
0261 6725555 | research.report@jainam.biz



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